

End-2016 G-SIB Assessment Exercise

v4.3.1

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	DE	1.a.(1)
(2) Bank name	1002	Commerzbank	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2016-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2017-05-05	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1.000.000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2017-04-28	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.commerzbank.de/de/	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in million EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	12.942	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	6.761	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	20.985	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	25.861	2.b.(1)
(2) Counterparty exposure of SFTs	1014	2.812	2.b.(2)
c. Other assets	1015	371.100	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	56.730	2.d.(1)

(2) Items subject to a 20% CCF	1022	45.884	2.d.(2)
(3) Items subject to a 50% CCF	1023	58.780	2.d.(3)
(4) Items subject to a 100% CCF	1024	7.824	2.d.(4)
e. Regulatory adjustments	1031	4.545	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	492.525	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in million EUR	
a. Funds deposited with or lent to other financial institutions	1033	24.647	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	11.340	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	7.006	3.c.(1)
(2) Senior unsecured debt securities	1037	9.127	3.c.(2)
(3) Subordinated debt securities	1038	57	3.c.(3)
(4) Commercial paper	1039	671	3.c.(4)
(5) Equity securities	1040	6.264	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	2.023	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions (revised definition)	1213	7.774	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	21.801	3.e.(1)
(2) Potential future exposure	1044	20.183	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1045	106.847	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in million EUR	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	21.752	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	56.016	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	0	4.b.

c. Net negative current exposure of securities financing transactions with other financial institutions (revised definition)	1214	1.264	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	26.249	4.d.(1)
(2) Potential future exposure	1051	15.476	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	120.757	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	17.060	5.a.
b. Senior unsecured debt securities	1054	19.040	5.b.
c. Subordinated debt securities	1055	11.760	5.c.
d. Commercial paper	1056	4.285	5.d.
e. Certificates of deposit	1057	1.902	5.e.
f. Common equity	1058	9.080	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	63.127	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in million EUR	
a. Australian dollars (AUD)	1061	69.823	6.a.
b. Brazilian real (BRL)	1062	24	6.b.
c. Canadian dollars (CAD)	1063	126.511	6.c.
d. Swiss francs (CHF)	1064	191.750	6.d.
e. Chinese yuan (CNY)	1065	327.070	6.e.
f. Euros (EUR)	1066	13.915.911	6.f.
g. British pounds (GBP)	1067	1.058.184	6.g.
h. Hong Kong dollars (HKD)	1068	44.408	6.h.
i. Indian rupee (INR)	1069	115	6.i.
j. Japanese yen (JPY)	1070	312.972	6.j.
k. Swedish krona (SEK)	1071	47.098	6.k.
l. United States dollars (USD)	1072	9.459.348	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	25.553.213	6.m.

Section 7 - Assets Under Custody	GSIB	Amount in million EUR	
a. Assets under custody indicator	1074	279.461	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in million EUR	
a. Equity underwriting activity	1075	889	8.a.
b. Debt underwriting activity	1076	32.742	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	33.631	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in million EUR	
a. OTC derivatives cleared through a central counterparty	1078	2.121.798	9.a.
b. OTC derivatives settled bilaterally	1079	1.689.594	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	3.811.392	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in million EUR	
a. Held-for-trading securities (HFT)	1081	26.579	10.a.
b. Available-for-sale securities (AFS)	1082	39.921	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	43.176	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	16.395	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	6.929	10.e.

Section 11 - Level 3 Assets	GSIB	Amount in million EUR	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	5.352	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount in million EUR	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	207.292	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in million EUR	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	107.757	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	19.914	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	19.111	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	106.954	13.c.